

(19) World Intellectual Property  
Organization  
International Bureau



(43) International Publication Date  
1 April 2004 (01.04.2004)

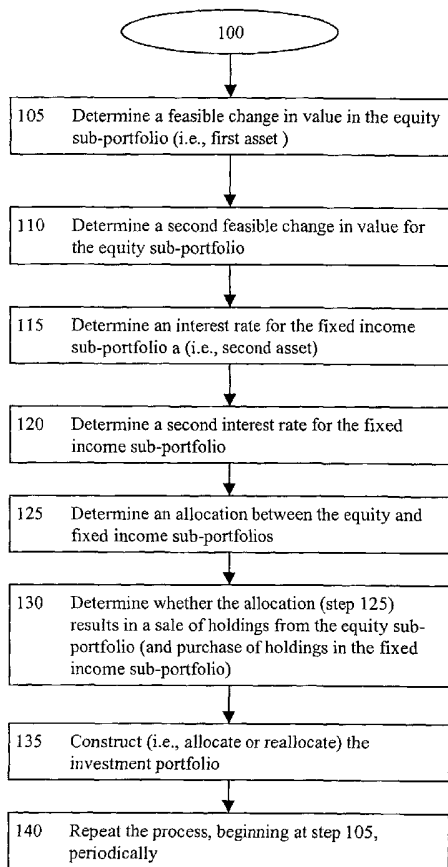
PCT

(10) International Publication Number  
WO 2004/027567 A3

- (51) International Patent Classification<sup>7</sup>: **G06F 17/60**
- (21) International Application Number:  
PCT/US2003/029495
- (22) International Filing Date:  
17 September 2003 (17.09.2003)
- (25) Filing Language: English
- (26) Publication Language: English
- (30) Priority Data:  
60/411,652 18 September 2002 (18.09.2002) US  
10/412,111 11 April 2003 (11.04.2003) US
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- (81) Designated States (*national*): AE, AG, AL, AM, AT, AU,  
AZ, BA, BB, BG, BR, BY, BZ, CA, CH, CN, CO, CR, CU,  
CZ, DE, DK, DM, DZ, EC, EE, ES, FI, GB, GD, GE, GH,  
GM, HR, HU, ID, IL, IN, IS, JP, KE, KG, KP, KR, KZ, LC,  
LK, LR, LS, LT, LU, LV, MA, MD, MG, MK, MN, MW,  
MX, MZ, NI, NO, NZ, OM, PG, PH, PL, PT, RO, RU, SC,  
SD, SE, SG, SK, SL, SY, TJ, TM, TN, TR, TT, TZ, UA,  
UG, UZ, VC, VN, YU, ZA, ZM, ZW.
- (84) Designated States (*regional*): ARIPO patent (GH, GM,  
KE, LS, MW, MZ, SD, SL, SZ, TZ, UG, ZM, ZW),  
Eurasian patent (AM, AZ, BY, KG, KZ, MD, RU, TJ, TM),  
European patent (AT, BE, BG, CH, CY, CZ, DE, DK, EE,  
ES, FI, FR, GB, GR, HU, IE, IT, LU, MC, NL, PT, RO,  
SE, SI, SK, TR), OAPI patent (BF, BJ, CF, CG, CI, CM,  
GA, GN, GQ, GW, ML, MR, NE, SN, TD, TG).

[Continued on next page]

(54) Title: A METHOD FOR MANAGING AN INVESTMENT PORTFOLIO



(57) Abstract: There is provided a method for managing an investment portfolio. The method includes determining a feasible change in value of a first asset, and determining an allocation between the first asset and a second asset based on the feasible change in value of the first asset. The second asset appreciates over a holding period, and the allocation yields an expected minimum future value for the investment portfolio.

WO 2004/027567 A3



**Published:**

— *with international search report*

**(88) Date of publication of the international search report:**

1 July 2004

*For two-letter codes and other abbreviations, refer to the "Guidance Notes on Codes and Abbreviations" appearing at the beginning of each regular issue of the PCT Gazette.*

# INTERNATIONAL SEARCH REPORT

International application No.

PCT/US03/29495

**A. CLASSIFICATION OF SUBJECT MATTER**

IPC(7) : G06F 17/60  
 US CL : 705/36

According to International Patent Classification (IPC) or to both national classification and IPC

**B. FIELDS SEARCHED**

Minimum documentation searched (classification system followed by classification symbols)  
 U.S. : 705/36

Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched

Electronic data base consulted during the international search (name of data base and, where practicable, search terms used)

**C. DOCUMENTS CONSIDERED TO BE RELEVANT**

Category *	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.
X --- Y	US 5,812,987 A (LUSKIN et al) 22 September 1998 (22.09.1998), see entire document.	1-5, 9, 11-13, 18-21, 25, 26, 32-35, and 37 ----- 6,7,14- 17,27,28,36,38,22,23, 29-31
Y * Y	Investment Analysis and Portfolio Management, 5th Edition (REILLY, F., et al) The Dryden Press, 1997, see entire document. US 5,806,048 A (KIRON et al) 08 September 1998 (08.09.1998), see entire document.	6,7,14-17,27,28,36, and 38 22,23,29-31
A	US 5,193,056 A (BOES) 09 March 1993 (09.03.1993), see entire document.	NONE

Further documents are listed in the continuation of Box C.

See patent family annex.

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"O" document referring to an oral disclosure, use, exhibition or other means	
"P" document published prior to the international filing date but later than the priority date claimed	

Date of the actual completion of the international search

22 March 2004 (22.03.2004)

Date of mailing of the international search report

**31 MAR 2004**

Name and mailing address of the ISA/US

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 Commissioner for Patents  
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 Alexandria, Virginia 22313-1450

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